

**Theorem** The logistic-exponential distribution has the scaling property. That is, if  $X \sim \text{logistic-exponential}(\alpha, \beta)$  then  $Y = kX$  also has the logistic-exponential distribution.

**Proof** Let the random variable  $X$  have the logistic-exponential( $\alpha, \beta$ ) distribution with probability density function

$$f(x) = \frac{\alpha \beta (e^{\alpha x} - 1)^{\beta-1} e^{\alpha x}}{(1 + (e^{\alpha x} - 1)^\beta)^2} \quad x > 0.$$

Let  $k$  be a positive, real constant. The transformation  $Y = g(X) = kX$  is a 1-1 transformation from  $\mathcal{X} = \{x | x > 0\}$  to  $\mathcal{Y} = \{y | y > 0\}$  with inverse  $X = g^{-1}(Y) = Y/k$  and Jacobian

$$\frac{dX}{dY} = \frac{1}{k}.$$

Therefore, by the transformation technique, the probability density function of  $Y$  is

$$\begin{aligned} f_Y(y) &= f_X(g^{-1}(y)) \left| \frac{dx}{dy} \right| \\ &= \frac{\alpha \beta (e^{\alpha y/k} - 1)^{\beta-1} e^{\alpha y/k}}{(1 + (e^{\alpha y/k} - 1)^\beta)^2} \left| \frac{1}{k} \right| \\ &= \frac{(\alpha/k) \beta (e^{\alpha y/k} - 1)^{\beta-1} e^{\alpha y/k}}{(1 + (e^{\alpha y/k} - 1)^\beta)^2} \quad y > 0. \end{aligned}$$

which is the probability density function of a logistic-exponential( $\alpha/k, \beta$ ) random variable.